Bo Young Chang

List of Publications by Year
in descending order

5 papers	415 citations	2258059 3 h-index	2272923 4 g-index
5 all docs	5 docs citations	5 times ranked	215 citing authors

#	Article	IF	Citations
1	A simple method for extracting the probability of default from American put option prices. Journal of Futures Markets, 2020, 40, 1535-1547.	1.8	1
2	Remembering Peter Christoffersen (1967â€“2018). Journal of Derivatives, 2018, 26, 109-111.	0.3	0
3	Equity Option Implied Probability of Default and Equity Recovery Rate. Journal of Futures Markets, 2017, 37, 599-613.	1.8	5
4	Forecasting with Option-Implied Information. Handbook of Economic Forecasting, 2013, 2, 581-656.	3.4	54
5	Market skewness risk and the cross section of stock returns. Journal of Financial Economics, 2013, 107, 46-68.	9.0	355